



# Daily MTM Report

Daily summary for 04/04/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.31000	7.26400			0.00	0.00
R153 On 31/08/2010 Bond			8.32000	8.19000			0.00	0.00
R157 On 15/09/2015 Bond			8.74000	8.60000			0.00	0.00
R186 On 21/12/2026 Bond			8.10500	7.96500			0.00	0.00
R194 On 28/02/2008 Bond			8.00000	7.87000			0.00	0.00
R201 On 21/12/2014 Bond			8.74000	8.60000			0.00	0.00
R203 On 15/09/2017 Bond			8.73500	8.59000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## **Derivatives**

GOVI On 05/05/2005 jGovi			211.80100	213.25500		11.56	0.00	0.00
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Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
GOVI On 05/05/2005 jGovi	220.00	Call		7555.00000	4724	11.56	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		7555.00000	86714	11.56	0.00	0.00
GOVI On 04/08/2005 jGovi			215.82900	217.30100		6.51	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		9869.00000	7068	6.51	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		9869.00000	88778	6.51	0.00	0.00
GOVI On 03/11/2005 jGovi			219.70200	221.16700		6.37	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		17497.00000	13992	6.37	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		17497.00000	96972	6.37	0.00	0.00
J152 On 28/02/2006 jSwap			7.59233	7.55207		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.65635	8.54253		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.94225	8.79995		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.53067	8.41062		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.26319	8.14090		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.87939	8.74792		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.89921	8.77199		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.50000	7.62900		0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		939.00000	644	0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		939.00000	32	0.18	0.00	0.00
JFRA On 04/08/2005 jFra			7.42000	7.32700		0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		745.00000	868	0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		745.00000	452	0.28	0.00	0.00
JFRA On 03/11/2005 jFra			7.53900	7.48300		0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1470.00000	1543	0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1470.00000	835	0.38	0.00	0.00
JFRA On 02/02/2006 jFra			7.79500	7.68600		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2117.00000	2290	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2117.00000	957	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			8.05600	7.92800		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3159.00000	3397	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3159.00000	816	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			8.29700	8.17500		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3767.00000	3996	0.44	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/08/2006 jFra	7.00	Put		3767.00000	828	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			8.54000	8.37500		0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4312.00000	4638	0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4312.00000	879	0.46	0.00	0.00
JN02 On 05/05/2005 jNote			7.97600	7.87200		2.71	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		7732.00000	9250	2.71	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		7732.00000	531	2.71	0.00	0.00
JN02 On 04/08/2005 jNote			8.12100	7.99200		3.00	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		12296.00000	13999	3.00	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		12296.00000	2641	3.00	0.00	0.00
JN02 On 03/11/2005 jNote			8.31600	8.16800		3.19	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		16877.00000	18863	3.19	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		16877.00000	3971	3.19	0.00	0.00
JN05 On 05/05/2005 jNote			8.57900	8.45900		5.93	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		20010.00000	24174	5.93	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		20010.00000	657	5.93	0.00	0.00
JN05 On 04/08/2005 jNote			8.66400	8.54000		6.12	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		27586.00000	31308	6.12	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		27586.00000	4414	6.12	0.00	0.00
JN05 On 03/11/2005 jNote			8.76700	8.64100		6.24	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		34452.00000	38125	6.24	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		34452.00000	7162	6.24	0.00	0.00
JN10 On 05/05/2005 jNote			8.87100	8.72900		9.08	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		49051.00000	57965	9.08	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		49051.00000	108	9.08	0.00	0.00
JN10 On 04/08/2005 jNote			8.92000	8.77300		9.35	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		56049.00000	64075	9.35	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		56049.00000	3174	9.35	0.00	0.00
JN10 On 03/11/2005 jNote			8.97800	8.82800		9.58	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		63781.00000	71456	9.58	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		63781.00000	6962	9.58	0.00	0.00
JROD On 29/04/2005 jRod			7.26700	7.27400		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.41700	7.42500		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.57400	7.58000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.45800	7.46100		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.49800	7.50000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.52500	7.52800		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44800	7.45000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.48400	7.48400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.52900	7.52800		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/01/2006 jRod			7.49300	7.49000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.53100	7.52600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.56700	7.55900		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.27700	7.22300		0.85	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		425.00000	291	0.85	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		425.00000	2501	0.85	0.00	0.00
R152 On 04/08/2005 Bond Future			7.05400	6.98400		0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4594.00000	4265	0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4594.00000	436	0.69	0.00	0.00
R152 On 03/11/2005 Bond Future			6.94400	6.87000		0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1261.00000	1154	0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1261.00000	1759	0.45	0.00	0.00
R153 On 05/05/2005 Bond Future			8.33600	8.20300		5.42	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		1427.00000	648	5.42	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		1427.00000	28816	5.42	0.00	0.00
R153 On 04/08/2005 Bond Future			8.37500	8.23500		5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		6725.00000	5126	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6725.00000	33846	5.31	0.00	0.00
R153 On 03/11/2005 Bond Future			8.45400	8.30800		5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		9999.00000	8266	5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9999.00000	39132	5.40	0.00	0.00
R157 On 05/05/2005 Bond Future			8.75600	8.61400		8.20	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		921.00000	323	8.20	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		921.00000	63938	8.20	0.00	0.00
R157 On 04/08/2005 Bond Future			8.79800	8.65100		8.11	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		33935.00000	27430	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		25984.00000	31260	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	5412	8.11	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	71159	8.11	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		46381.00000	38681	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		18645.00000	22726	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		60300.00000	51588	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		13188.00000	16257	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.86200	8.71200		8.36	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		12938.00000	10351	8.36	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		12938.00000	79818	8.36	0.00	0.00
R186 On 05/05/2005 Bond Future			8.11100	7.96900		16.39	0.00	0.00
R186 On 05/05/2005 Bond Future			8.11100	7.96900		16.39	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		2495.00000	1086	16.39	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		2495.00000	1086	16.39	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 05/05/2005 Bond Future	7.25	Put		2495.00000	111497	16.39	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		2495.00000	111497	16.39	0.00	0.00
R186 On 04/08/2005 Bond Future			8.12100	7.97700		17.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		18002.00000	13799	17.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		18002.00000	124732	17.00	0.00	0.00
R186 On 03/11/2005 Bond Future			8.14400	7.99700		16.86	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		31422.00000	26213	16.86	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		31422.00000	139194	16.86	0.00	0.00
R194 On 05/05/2005 Bond Future			8.01500	7.88000		3.56	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		1263.00000	643	3.56	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		1263.00000	13871	3.56	0.00	0.00
R194 On 04/08/2005 Bond Future			8.04400	7.89600		3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4751.00000	3740	3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4751.00000	16542	3.44	0.00	0.00
R194 On 03/11/2005 Bond Future			8.14500	7.98700		3.38	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6405.00000	5414	3.38	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6405.00000	19207	3.38	0.00	0.00
R201 On 05/05/2005 Bond Future			8.75700	8.61500		8.33	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		714.00000	248	8.33	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		714.00000	50365	8.33	0.00	0.00
R201 On 04/08/2005 Bond Future			8.80000	8.65300		8.60	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5881.00000	4207	8.60	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		5881.00000	56141	8.60	0.00	0.00
R201 On 03/11/2005 Bond Future			8.86100	8.71100		8.45	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10122.00000	8096	8.45	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		10122.00000	62853	8.45	0.00	0.00
R203 On 05/05/2005 Bond Future			8.74800	8.60200		10.43	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		1045.00000	379	10.43	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		1045.00000	56931	10.43	0.00	0.00
R203 On 04/08/2005 Bond Future			8.78100	8.63100		10.34	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7714.00000	5565	10.34	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		7714.00000	63820	10.34	0.00	0.00
R203 On 03/11/2005 Bond Future			8.83300	8.67900		10.63	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		13198.00000	10560	10.63	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		13198.00000	71798	10.63	0.00	0.00

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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>101.00</b>
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Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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<b>Grand Total:</b>							<b>0.00</b>	<b>101.00</b>
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